



# Daily MTM Report

Daily summary for 16/03/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.22500	7.24000			0.00	0.00
R157 On 15/09/2015 Bond			7.37500	7.38500			0.00	0.00
R186 On 21/12/2026 Bond			7.12000	7.15000			0.00	0.00
R194 On 28/02/2008 Bond			7.00000	7.01500			0.00	0.00
R201 On 21/12/2014 Bond			7.35000	7.36000			0.00	0.00
R203 On 15/09/2017 Bond			7.37500	7.38000			0.00	0.00
R204 On 21/12/2018 Bond			7.35000	7.36000			0.00	0.00
R207 On 15/01/2020 Bond			7.32300	7.33800			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 04/05/2006 jGovi			242.14600	241.95300		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		119541.00000	121468	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		11.00000	8	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.49500	246.31100		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		163217.00000	165045	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		107.00000	95	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.88100	250.71000		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		207203.00000	208904	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		103.00000	94	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.24000	255.08000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		250861.00000	252457	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		61.00000	57	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.23400	7.25000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.39500	7.40500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.08500	7.11700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.02500	7.04200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.34100	7.35100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.37400	7.37900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.33900	7.34900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.31200	7.32600		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.10900	7.12200		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		627.00000	603	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		328.00000	336	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.93000	6.95400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		800.00000	769	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		913.00000	941	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.99800	7.02600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1187.00000	1150	0.36	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/11/2006 jFra	7.00	Put		1123.00000	1155	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.03600	7.09200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		925.00000	871	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1924.00000	2008	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.18300	7.23700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1271.00000	1213	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1916.00000	1989	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.28800	7.35100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1560.00000	1488	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1925.00000	2007	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.42300	7.42400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1880.00000	1877	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2080.00000	2080	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.47800	7.47100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27474.00000	27463	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27527.00000	27498	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.17300	7.20300		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6982.00000	6654	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7804.00000	8013	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.22900	7.25500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12443.00000	12161	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12351.00000	12553	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.31200	7.33500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16691.00000	16441	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15113.00000	15290	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.48100	7.50500		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13824.00000	13060	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		3230.00000	3458	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.51900	7.54400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19371.00000	18669	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		7170.00000	7498	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.56700	7.59400		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23929.00000	23199	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9674.00000	10056	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.57700	7.59300		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		24773.00000	23754	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		814.00000	893	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.59100	7.60800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		28575.00000	27633	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3599.00000	3820	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.61200	7.62800		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/11/2006 jNote	7.25	Call		32246.00000	31413	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5917.00000	6176	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.71200	6.71300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.79300	6.79500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92900	6.93700		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92000	6.92600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.99400	7.00100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.05600	7.06000		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.22800	7.24400		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		5154.00000	5446	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4907.00000	4541	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		1219.00000	1318	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11312.00000	10752	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12118.00000	12603	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1642.00000	1468	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21040.00000	21636	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		444.00000	382	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30717.00000	31357	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		110.00000	91	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		40538.00000	41191	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		25.00000	20	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		111.00000	123	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		20656.00000	20010	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		50318.00000	50975	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		6.00000	4	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		60009.00000	60667	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		69601.00000	70259	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		79092.00000	79750	4.35	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	4.35	0.00	0.00
R153 On 03/08/2006 Bond Future			7.22000	7.23600		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		9246.00000	9537	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8701.00000	8370	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4535.00000	4719	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13759.00000	13320	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15505.00000	15893	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5292.00000	5058	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22932.00000	23397	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3150.00000	2993	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31137.00000	31656	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1883.00000	1780	3.48	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.25	Call		39761.00000	40317	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1132.00000	1065	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48569.00000	49149	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		659.00000	617	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57482.00000	58078	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		386.00000	359	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		66429.00000	67034	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		239.00000	221	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.22500	7.23900		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11698.00000	11937	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11296.00000	11022	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6789.00000	6961	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15581.00000	15240	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39346.00000	39761	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		3046.00000	2948	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		47303.00000	47741	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2244.00000	2169	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3387.00000	3493	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21464.00000	21058	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17596.00000	17894	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8088.00000	7873	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		24324.00000	24671	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5798.00000	5632	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		31639.00000	32024	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4183.00000	4055	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1343.00000	1395	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		28796.00000	28335	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55409.00000	55863	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1674.00000	1616	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63586.00000	64053	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1260.00000	1215	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		71795.00000	72273	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		961.00000	925	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.24800	7.26100		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14173.00000	14376	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14550.00000	14307	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9508.00000	9667	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18491.00000	18205	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3097.00000	3171	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29533.00000	29161	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5803.00000	5918	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23472.00000	23142	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19700.00000	19941	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11550.00000	11345	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25829.00000	26103	3.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	7.75	Put		9230.00000	9058	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		32390.00000	32692	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7418.00000	7275	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		39282.00000	39607	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6016.00000	5895	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46395.00000	46740	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4909.00000	4808	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		53675.00000	54035	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4044.00000	3959	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		61088.00000	61460	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3386.00000	3314	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68563.00000	68946	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2864.00000	2802	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.38000	7.39100		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		15564.00000	16065	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6450.00000	6027	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5067.00000	5277	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		16976.00000	16262	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		31632.00000	32376	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1912.00000	1732	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		50380.00000	51246	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		463.00000	405	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		69811.00000	70720	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		95.00000	80	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		108155.00000	109078	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		3.00000	2	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		827.00000	867	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		34186.00000	33302	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		89142.00000	90063	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		18.00000	14	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		126807.00000	127731	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1.00000	0	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		145097.00000	146021	6.85	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	6.85	0.00	0.00
R157 On 03/08/2006 Bond Future			7.38200	7.39200		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		23382.00000	23797	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		14560.00000	14154	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		12444.00000	12715	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		24158.00000	23609	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		37237.00000	37781	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8278.00000	8002	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		53230.00000	53874	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4526.00000	4349	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		70499.00000	71212	5.97	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	8.25	Put		2431.00000	2323	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5306.00000	5447	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		37964.00000	37285	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		88348.00000	89105	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1290.00000	1226	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		106369.00000	107152	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		685.00000	648	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		124317.00000	125115	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		366.00000	344	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		142067.00000	142875	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		198.00000	186	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.39100	7.40000		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		28307.00000	28662	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		20336.00000	19970	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		17401.00000	17660	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		29473.00000	29012	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		88506.00000	89116	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4095.00000	3985	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		4237.00000	4325	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		57573.00000	56941	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		9355.00000	9521	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		41860.00000	41305	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		41398.00000	41838	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		13765.00000	13485	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		56147.00000	56659	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9226.00000	9017	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		71991.00000	72558	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6146.00000	5993	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		105376.00000	106017	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2748.00000	2668	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		122361.00000	123024	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1858.00000	1801	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		139275.00000	139955	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1233.00000	1192	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		156077.00000	156769	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		823.00000	794	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		172591.00000	173294	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		445.00000	428	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.41000	7.41800		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		33759.00000	34052	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		27390.00000	27060	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		22942.00000	23172	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		36113.00000	35719	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		14319.00000	14484	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		47400.00000	46943	5.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.75	Call		46126.00000	46477	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		20581.00000	20309	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		59798.00000	60200	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15434.00000	15212	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		74461.00000	74905	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11624.00000	11446	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		89760.00000	90239	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8792.00000	8649	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		105455.00000	105963	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6691.00000	6575	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		121363.00000	121894	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5129.00000	5036	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		137348.00000	137897	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3964.00000	3889	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		153312.00000	153875	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3091.00000	3030	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		168799.00000	169379	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2048.00000	2005	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.12100	7.15100		7.37	2.00	35.00
R186 On 04/05/2006 Bond Future	7.25	Call		23657.00000	26162	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		10368.00000	8808	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		7164.00000	8321	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		27817.00000	24907	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		992.00000	1231	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		56887.00000	53060	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		49040.00000	52503	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3055.00000	2452	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		78252.00000	82135	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		764.00000	580	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		108024.00000	112042	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		172.00000	124	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		40.00000	54	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		92538.00000	88486	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		137144.00000	141203	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		21.00000	14	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		165350.00000	169415	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		2.00000	1	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		192572.00000	196638	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		218836.00000	222902	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	9.43	0.00	0.00
R186 On 03/08/2006 Bond Future			7.11700	7.14800		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		35547.00000	37944	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		21949.00000	20173	8.35	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.00	Call		17775.00000	19365	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		37875.00000	35291	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		6839.00000	7648	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		61917.00000	58553	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		58295.00000	61338	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12227.00000	11097	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		84050.00000	87539	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6685.00000	6000	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		111183.00000	114952	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3647.00000	3242	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		138170.00000	142147	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1538.00000	1341	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		165284.00000	169372	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		588.00000	503	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		191975.00000	196115	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		204.00000	171	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		217964.00000	222126	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		64.00000	53	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		243138.00000	247308	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		18.00000	15	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.11500	7.14500		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		44307.00000	46560	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		30408.00000	28650	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		26023.00000	27685	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		45574.00000	43225	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		12951.00000	13996	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		67213.00000	64247	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		66293.00000	69032	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		20152.00000	18880	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		90579.00000	93688	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13352.00000	12450	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		116155.00000	119529	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8950.00000	8313	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		141128.00000	144740	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5006.00000	4606	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		166680.00000	170455	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2658.00000	2422	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		192287.00000	196166	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1340.00000	1209	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		217578.00000	221520	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		642.00000	573	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		4896.00000	5407	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		95185.00000	91686	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.11700	7.14800		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		52255.00000	54532	8.87	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.25	Put		38857.00000	37021	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		33373.00000	35155	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		53173.00000	50843	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		19217.00000	20467	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		73457.00000	70595	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		9429.00000	10183	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		99403.00000	96046	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		73969.00000	76656	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		28559.00000	27134	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		97463.00000	100474	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		21181.00000	20079	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		121918.00000	125178	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15854.00000	15003	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		145076.00000	148580	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10278.00000	9670	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		168985.00000	172679	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6454.00000	6036	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		193228.00000	197063	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3926.00000	3649	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		217465.00000	221400	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2314.00000	2137	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			6.98900	7.00500		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1835.00000	1956	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1922.00000	1766	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4842.00000	5049	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		614.00000	544	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8685.00000	8938	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		166.00000	142	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12828.00000	13098	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		41.00000	34	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		17042.00000	17317	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		10.00000	8	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		13172.00000	12896	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		8.00000	10	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8795.00000	8519	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		307.00000	339	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4732.00000	4487	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21254.00000	21531	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1.00000	1	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25452.00000	25729	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29628.00000	29905	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	1.68	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	9.00	Call		33782.00000	34059	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	1.68	0.00	0.00
R194 On 03/08/2006 Bond Future			6.93000	6.94500		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3612.00000	3725	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		2787.00000	2674	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1608.00000	1677	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4542.00000	4386	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6271.00000	6419	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1704.00000	1626	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9312.00000	9486	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1021.00000	969	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12616.00000	12807	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		619.00000	585	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16077.00000	16279	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		392.00000	370	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19533.00000	19746	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		179.00000	167	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23080.00000	23300	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		75.00000	69	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26668.00000	26891	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		28.00000	26	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30266.00000	30491	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		10.00000	9	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.88200	6.89500		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		4400.00000	4485	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3067.00000	2987	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2555.00000	2617	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4400.00000	4297	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6697.00000	6801	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2201.00000	2139	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		38.00000	40	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11496.00000	11334	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		275.00000	289	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		8515.00000	8364	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1103.00000	1140	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6138.00000	6010	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9257.00000	9375	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1611.00000	1563	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11988.00000	12116	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1205.00000	1169	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14809.00000	14946	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		904.00000	875	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17560.00000	17706	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		545.00000	526	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20426.00000	20579	1.53	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	8.50	Put		315.00000	302	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.86200	6.87100		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3164.00000	3200	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4413.00000	4356	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4852.00000	4898	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3523.00000	3476	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6726.00000	6779	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		2828.00000	2788	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		308.00000	316	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9351.00000	9265	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		901.00000	916	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7335.00000	7258	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1853.00000	1879	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		5690.00000	5623	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8798.00000	8857	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2341.00000	2307	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10980.00000	11044	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		1974.00000	1944	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13239.00000	13307	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1693.00000	1667	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15297.00000	15370	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1220.00000	1200	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17458.00000	17536	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		859.00000	844	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19703.00000	19784	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		592.00000	580	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.35600	7.36700		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		12921.00000	13353	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4129.00000	3830	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26217.00000	26830	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1144.00000	1026	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		41310.00000	42005	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		270.00000	234	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		56757.00000	57478	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		58.00000	49	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		72068.00000	72797	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		12.00000	10	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		87120.00000	87851	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		101894.00000	102625	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		116386.00000	117118	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	6.14	0.00	0.00
R201 On 03/08/2006 Bond Future			7.36000	7.37000		4.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	7.50	Call		17971.00000	18320	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9568.00000	9268	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		29489.00000	29946	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5160.00000	4967	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		42730.00000	43261	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2775.00000	2655	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		56789.00000	57367	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1501.00000	1429	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		71155.00000	71762	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		823.00000	780	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		85415.00000	86045	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		320.00000	301	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		99693.00000	100335	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		112.00000	104	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		113832.00000	114479	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		35.00000	32	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.36600	7.37500		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		12359.00000	12572	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		20326.00000	19967	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		21422.00000	21719	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		13530.00000	13255	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		6037.00000	6165	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		30162.00000	29718	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2274.00000	2333	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		42861.00000	42349	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		32338.00000	32707	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8879.00000	8676	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		44663.00000	45086	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5923.00000	5775	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		57721.00000	58185	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3981.00000	3875	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		71105.00000	71600	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2640.00000	2564	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		84340.00000	84865	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1420.00000	1373	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		97833.00000	98378	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		721.00000	694	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		111391.00000	111948	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		345.00000	331	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.38100	7.39000		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		24018.00000	24301	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17242.00000	16968	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		15121.00000	15336	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		23823.00000	23482	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		8432.00000	8577	4.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.00	Put		32898.00000	32486	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3879.00000	3960	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		44397.00000	43922	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		34610.00000	34950	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12633.00000	12416	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		46756.00000	47139	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9852.00000	9677	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		58588.00000	59010	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7023.00000	6888	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		71341.00000	71791	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5377.00000	5270	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		83522.00000	84003	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3415.00000	3340	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		96090.00000	96595	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2093.00000	2042	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		108878.00000	109401	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1237.00000	1204	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.37900	7.38400		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		16650.00000	16791	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7509.00000	7253	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		7042.00000	7076	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		17732.00000	17370	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		30887.00000	31153	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2395.00000	2266	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		47927.00000	48279	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		554.00000	509	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		65891.00000	66277	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		90.00000	80	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2199.00000	2190	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		33215.00000	32810	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		118469.00000	118865	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		83794.00000	84189	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		10.00000	9	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		101337.00000	101733	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.38100	7.38500		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24138.00000	24252	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		15210.00000	15013	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14673.00000	14738	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		25281.00000	25033	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		8057.00000	8085	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		38678.00000	38394	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		36340.00000	36510	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	7.75	Put		8343.00000	8201	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		50751.00000	50972	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4138.00000	4047	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		66631.00000	66893	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1845.00000	1793	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		83267.00000	83554	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		735.00000	710	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		100119.00000	100421	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		261.00000	250	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		116860.00000	117168	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		83.00000	78	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.38700	7.39100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		28712.00000	28835	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20383.00000	20198	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		19472.00000	19556	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		30375.00000	30152	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		12411.00000	12463	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43011.00000	42755	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		4087.00000	4099	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		75515.00000	75221	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7390.00000	7418	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		58160.00000	57880	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		40049.00000	40213	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12937.00000	12793	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		53193.00000	53396	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7737.00000	7632	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		67718.00000	67955	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4345.00000	4275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		83160.00000	83423	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2286.00000	2242	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		99093.00000	99375	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1125.00000	1099	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.40200	7.40600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		32530.00000	32652	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25467.00000	25287	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		23565.00000	23656	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35424.00000	35213	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6829.00000	6854	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		78180.00000	77903	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10836.00000	10878	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		61890.00000	61630	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		16356.00000	16419	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47583.00000	47345	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		43186.00000	43342	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17637.00000	17490	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.00	Call		55354.00000	55541	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11741.00000	11626	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		68762.00000	68979	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7499.00000	7414	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		83100.00000	83342	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4589.00000	4529	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		98054.00000	98315	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2688.00000	2648	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		113344.00000	113620	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1505.00000	1479	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.35500	7.36500		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		52163.00000	52943	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		548.00000	486	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.35700	7.36700		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		55130.00000	55790	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4309.00000	4139	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.36200	7.37100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		22718.00000	22996	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		32688.00000	32229	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		32724.00000	33091	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		22233.00000	21862	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		14906.00000	15104	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		45876.00000	45336	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5299.00000	5377	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		79953.00000	79295	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9192.00000	9322	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		61718.00000	61111	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		44810.00000	45264	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14382.00000	14099	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		58677.00000	59211	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8821.00000	8618	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		73905.00000	74506	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5117.00000	4981	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		90042.00000	90693	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2802.00000	2716	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		106672.00000	107358	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1446.00000	1396	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		123460.00000	124169	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		703.00000	675	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.37300	7.38200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		36049.00000	36411	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26586.00000	26222	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		26316.00000	26604	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37038.00000	36599	7.86	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	7.00	Call		18423.00000	18640	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		49854.00000	49345	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7848.00000	7953	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		82329.00000	81707	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		12323.00000	12478	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65002.00000	64430	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		47534.00000	47971	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18395.00000	18105	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		60566.00000	61072	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12245.00000	12024	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		74850.00000	75417	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7828.00000	7668	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		90057.00000	90672	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4800.00000	4689	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		105857.00000	106510	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2821.00000	2747	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		121962.00000	122642	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1587.00000	1541	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.32800	7.34300		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		54275.00000	55479	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		502.00000	430	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.33000	7.34500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		57188.00000	58226	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4139.00000	3915	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.33300	7.34700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		12464.00000	12935	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20570.00000	19877	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		23117.00000	23825	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10509.00000	10053	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5693.00000	5953	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		35105.00000	34200	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2148.00000	2264	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		53475.00000	52426	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		54023.00000	55074	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1685.00000	1571	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		37339.00000	38252	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4588.00000	4336	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		71903.00000	73026	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		515.00000	473	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		90047.00000	91199	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		130.00000	117	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		107968.00000	109130	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		27.00000	24	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		125480.00000	126644	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	9.00	Put		5.00000	4	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.34100	7.35500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		27937.00000	28435	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36607.00000	35955	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		38010.00000	38626	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26202.00000	25667	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		19704.00000	20088	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49428.00000	48662	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13287.00000	13569	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		64659.00000	63790	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		49815.00000	50545	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18085.00000	17665	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		63126.00000	63960	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12015.00000	11699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		77639.00000	78562	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7672.00000	7445	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		93018.00000	94012	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4703.00000	4547	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		108935.00000	109983	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2765.00000	2663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		125105.00000	126191	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1558.00000	1494	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8536.00000	8731	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		82167.00000	81212	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>2.00</b>	<b>2,118.00</b>
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<b>Grand Total:</b>							<b>2.00</b>	<b>2,118.00</b>
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